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CERTIFICATE OF MAILING BY FIRST CLASS MAIL (37 CFR 1.8)

Applicant(s): Deane Yang et al.

Docket No.

4-17-02

Kalotay-1

Serial No.
09/866,936

Filing Date
May 29, 2001

Examiner
TBA

Group Art Unit
2164

Invention:

HEDGE EFFECTIVENESS TEST

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KALOTAY-1

THE UNITED STATES PATENT AND TRADEMARK OFFICE

In re Application of :
YANG et al. :
Serial No.: 09/866,936 :
Filed: May 29, 2001 :
For: HEDGE EFFECTIVENESS TEST :

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In accordance with the rules relating to the duty of disclosure, 37 CFR §1.56 and §1.97,
Applicants submit herewith Form PTO-1449 and copies of the references listed therein.

Applicants believe that no fee is due at this time, since an Official Action has not yet been received. If, however, a fee is deemed due, authority is hereby given to charge such fee to Deposit Account No. 04-1679.

Consideration and entry of these references is respectfully requested.

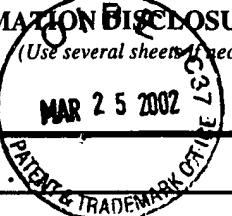
Respectfully submitted,

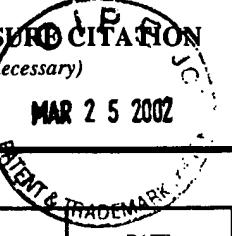
ARTHUR L. PLEVY
Reg. No. 24,277

March 13, 2002

DUANE MORRIS LLP
100 College Road West, Suite 100
Princeton, New Jersey 08540
Telephone: (609) 919-4402
Facsimile: (609) 919-4401

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INFORMATION DISCLOSURE CITATION <small>(Use several sheets if necessary)</small> 				Docket Number (Optional) Kalotay-1		Application Number 09/866,936		
				Applicant(s) Deane Yang et al.		Filing Date May 29, 2001		Group Art Unit 2164
U.S. PATENT DOCUMENTS								
EXAMINER INITIAL	REF	DOCUMENT NUMBER	DATE	NAME	CLASS	SUBCLASS	FILING DATE IF APPROPRIATE	
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FOREIGN PATENT DOCUMENTS								
	REF	DOCUMENT NUMBER	DATE	COUNTRY	CLASS	SUBCLASS	Translation	
							YES	NO
OTHER DOCUMENTS (Including Author, Title, Date, Pertinent Pages, Etc.)								
		"Testing Hedge Effectiveness for FAS 133: The Volatility Reduction Measure" by Andrew Kalotay and Leslie Abreo, <i>Journal of Applied Corporate Finance</i> (Winter 2001).						
		"FAS 133: Hedge Effectiveness Testing" by Andrew Kalotay and Leslie Abreo, <i>Reuters Risk Review</i> , (3rd and 4th Quarters 2000, Issue #3, Volume #2)						
		"Effectiveness Using Statistics: Take 4" by Nilly Essaides, <i>International Treasurer</i> (May 21, 2001)						
		"Earning Impact of Derivatives Under Hedge Accounting" by Andrew Kalotay and Leslie Abreo, <i>FAS 133 and the New Derivatives Accounting Landscape</i>						
EXAMINER				DATE CONSIDERED				
EXAMINER: Initial if citation considered, whether or not citation is in conformance with MPEP Section 609; Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.								

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						YES	NO
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OTHER DOCUMENTS (Including Author, Title, Date, Pertinent Pages, Etc.)							
		Presentation to Professional Associations: "FAS 133 Hedge Effectiveness Testing: The Volatility Reduction Measure (VRM)" <i>Sixth Annual Fixed Income Summit</i> (Palm Beach, Florida, December 14, 2000)					
		"The Volatility Reduction Measure" by Andrew Kalotay, March 2001, <i>Derivatives Strategy, Columns</i>					
EXAMINER				DATE CONSIDERED			
EXAMINER: Initial if citation considered, whether or not citation is in conformance with MPEP Section 609; Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.							